

Figure 1

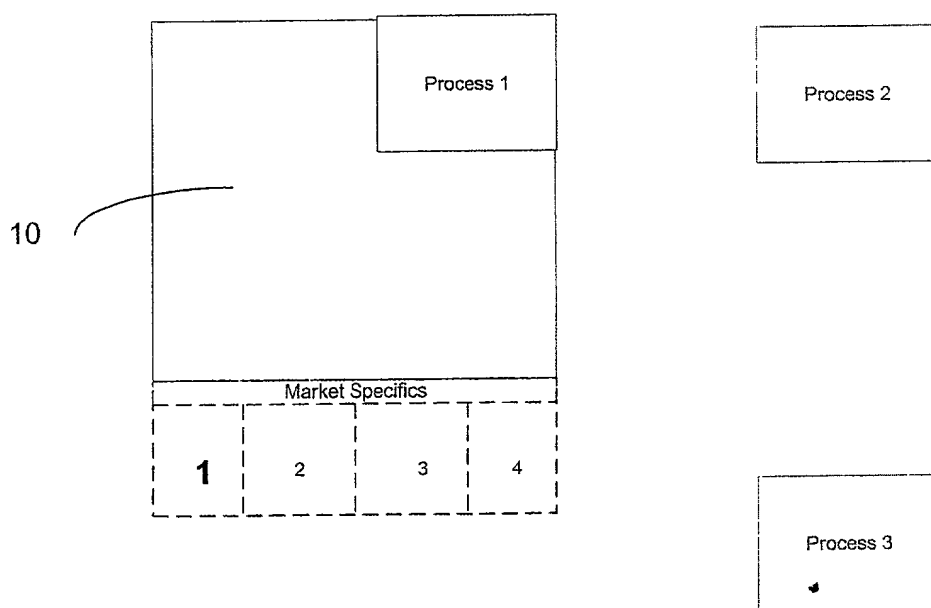


Figure 2

TOP SECRET

Administration Tool												
File View Server Look'nTeel Help												
Order Tracker Algorithm Configuration Server Monitor												
<div>New</div> <div>Expand all</div> <div>Collapse ...</div> <div>Details</div> <div>Fire event</div> <div>Suspend</div> <div>Resume</div> <div>Cancel</div>												
all												
	Id	Created	Tag	Algorithm/Type	Side	Instrum...	Price	Quantity	Executed	To execute	% Com...	Susp.
	cipher-46t											
	360	08:57:56		TVWVAP	Buy	AXP		200000.0	63351.0	136649.0	31.68	<input type="checkbox"/>
	10660	10:51:56	MarketMaking-66	Limit	Buy	AXP	50.3125	2823.0	523.0	2300.0	18.53	<input type="checkbox"/>
	420	09:07:30		TVWVAP	Buy	BUD		88470.0	21838.0	66632.0	24.68	<input type="checkbox"/>
	10640	10:51:40	MarketMaking-48	Limit	Buy	BUD	78.975	1187.0	0.0	1187.0	0.0	<input type="checkbox"/>
	440	09:08:38		TVWVAP	Buy	MO		247240.0	68292.0	178948.0	27.62	<input type="checkbox"/>
	10460	10:49:12	MarketMaking-40	Limit	Buy	MO	28.1875	2899.0	0.0	2899.0	0.0	<input type="checkbox"/>
	460	09:09:30		TVWVAP	Buy	UNH		45340.0	10777.0	34563.0	23.77	<input type="checkbox"/>
	10660	10:51:50	MarketMaking-57	Limit	Buy	UNH	77.125	360.0	160.0	200.0	44.44	<input type="checkbox"/>
	480											
	700	09:19:09		TVWVAP	Sell	C		230130.0	72781.0	157349.0	31.63	<input type="checkbox"/>
	10520	10:50:00	MarketMaking-68	Limit	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>
	720	09:19:55		TVWVAP	Sell	C		230100.0	74454.0	155646.0	32.36	<input type="checkbox"/>
	10530	10:50:00	MarketMaking-69	Limit	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>
	850	09:22:18		TVWVAP	Buy	XOM		13600.0	3715.0	9885.0	27.32	<input type="checkbox"/>
	950	09:23:54		TVWVAP	Buy	NOK		188200.0	62228.0	125972.0	33.06	<input type="checkbox"/>
	920	09:23:58		TVWVAP	Buy	HON		180100.0	48113.0	131987.0	26.71	<input type="checkbox"/>
	10690	10:51:58	MarketMaking-56	Limit	Buy	HON	53.375	1050.0	0.0	1050.0	0.0	<input type="checkbox"/>
	10710	10:52:29	MarketMaking-57	Limit	Buy	HON	53.4375	690.0	0.0	690.0	0.0	<input type="checkbox"/>

Figure 3

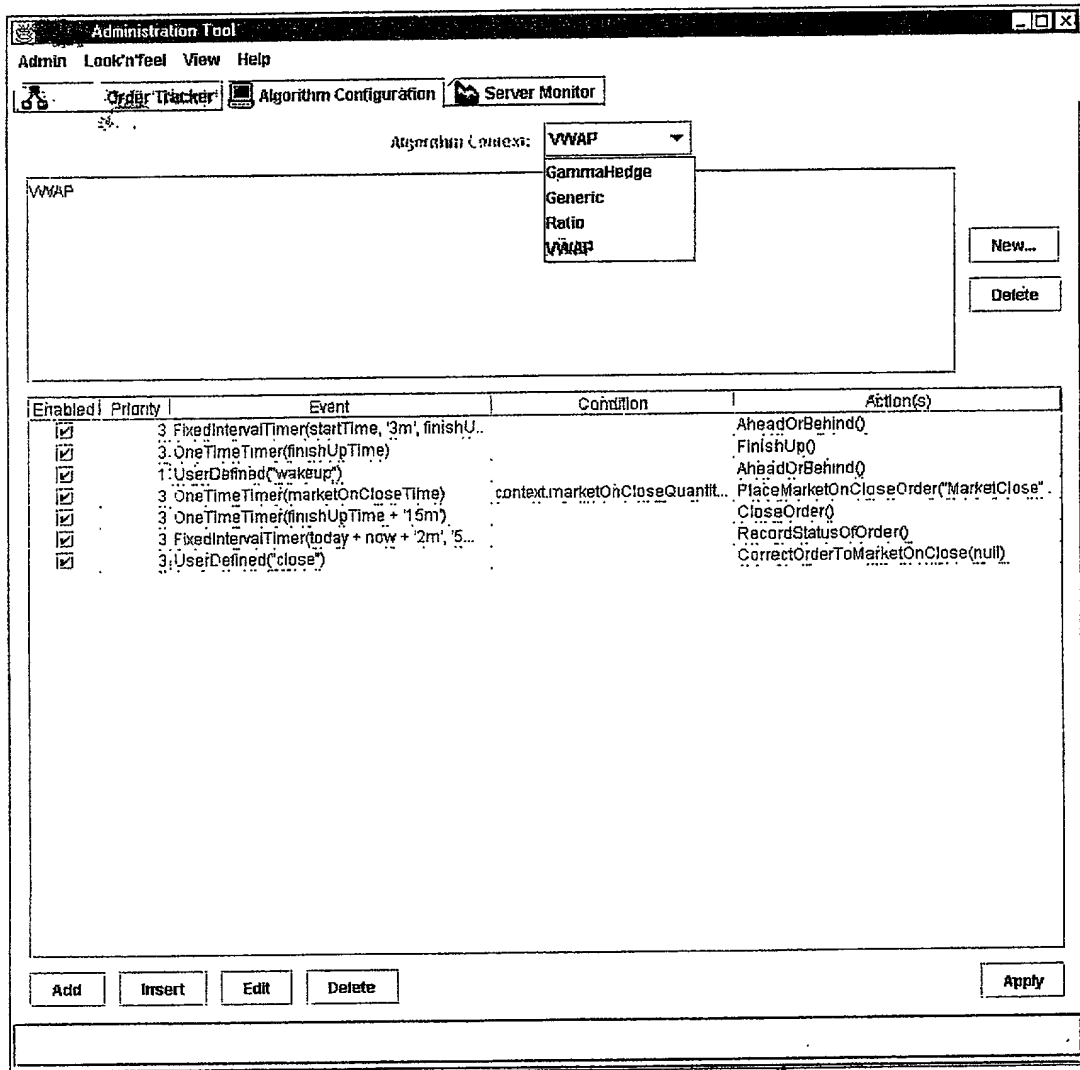


Figure 4

2025-10-27 14:55:00

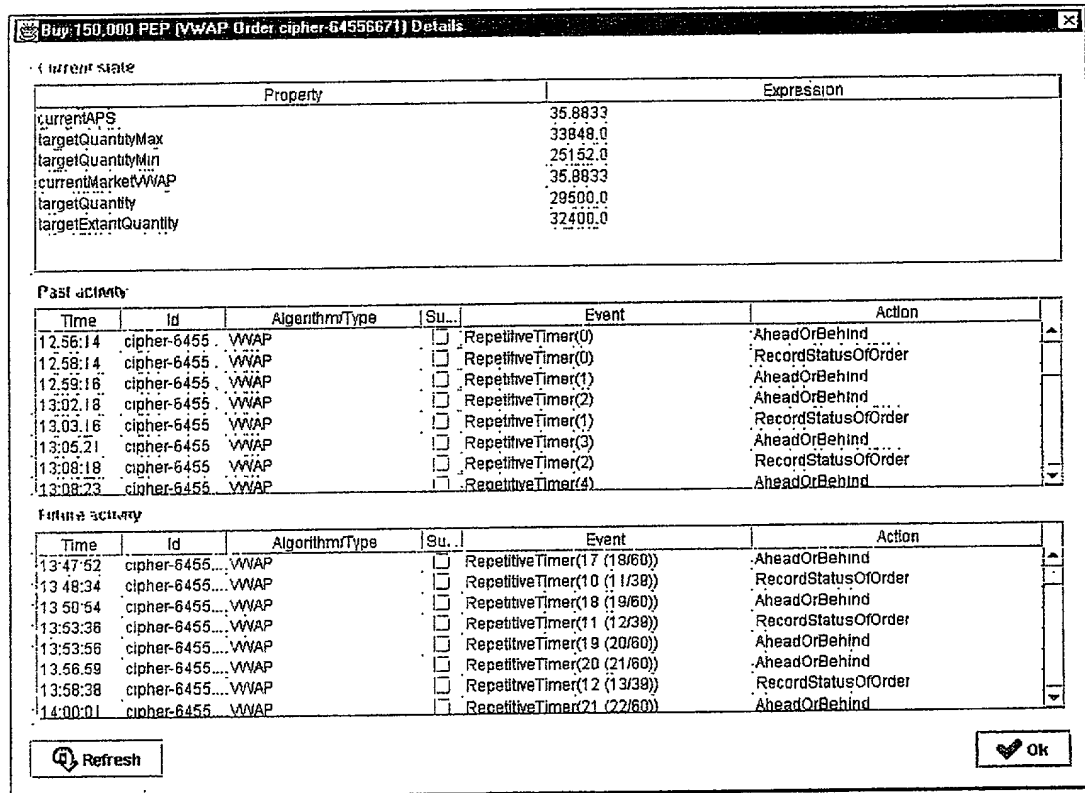


Figure 5

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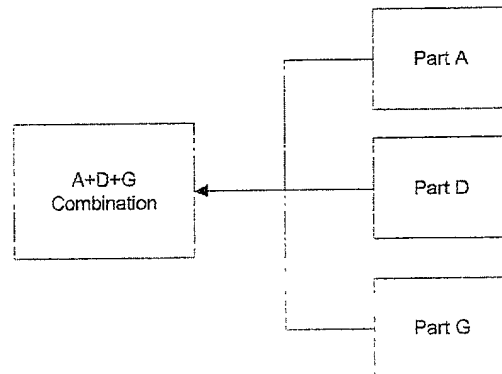
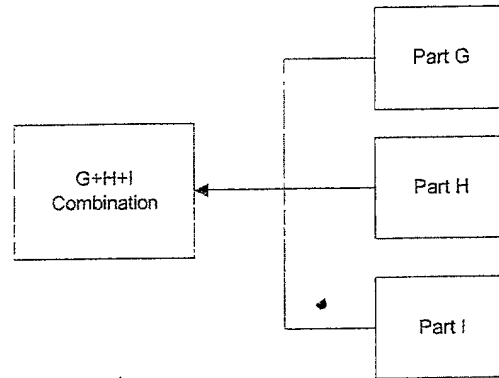
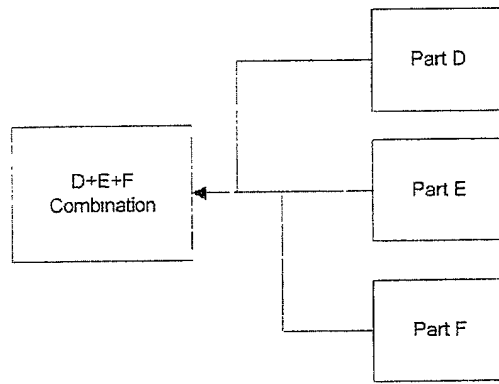
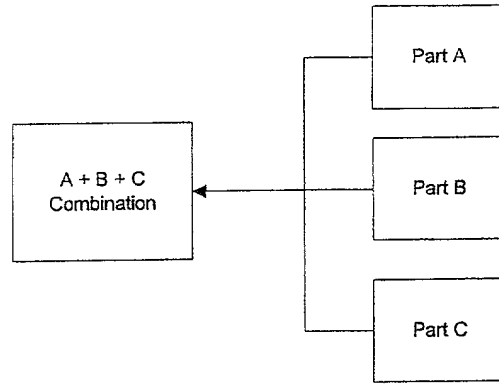
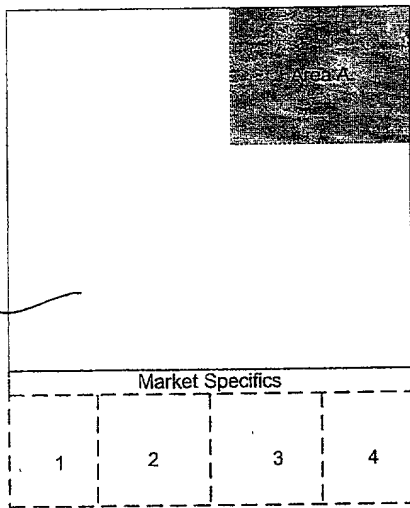


Figure 6

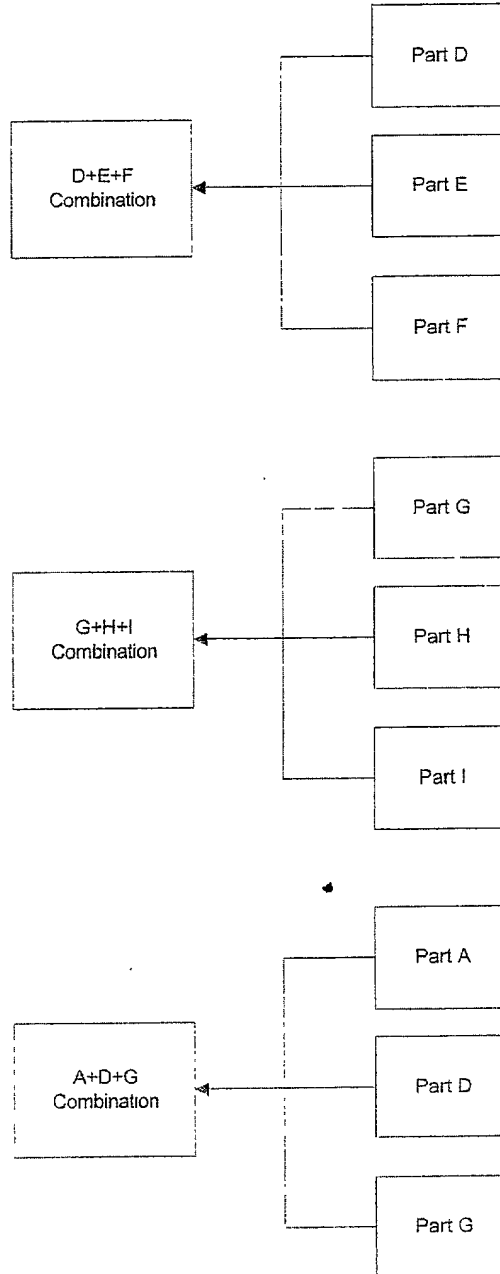
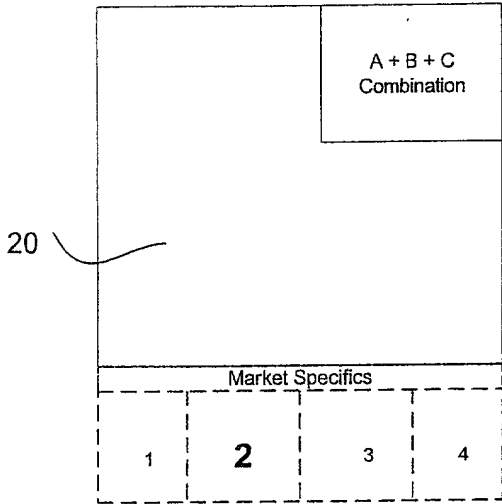


Figure 7

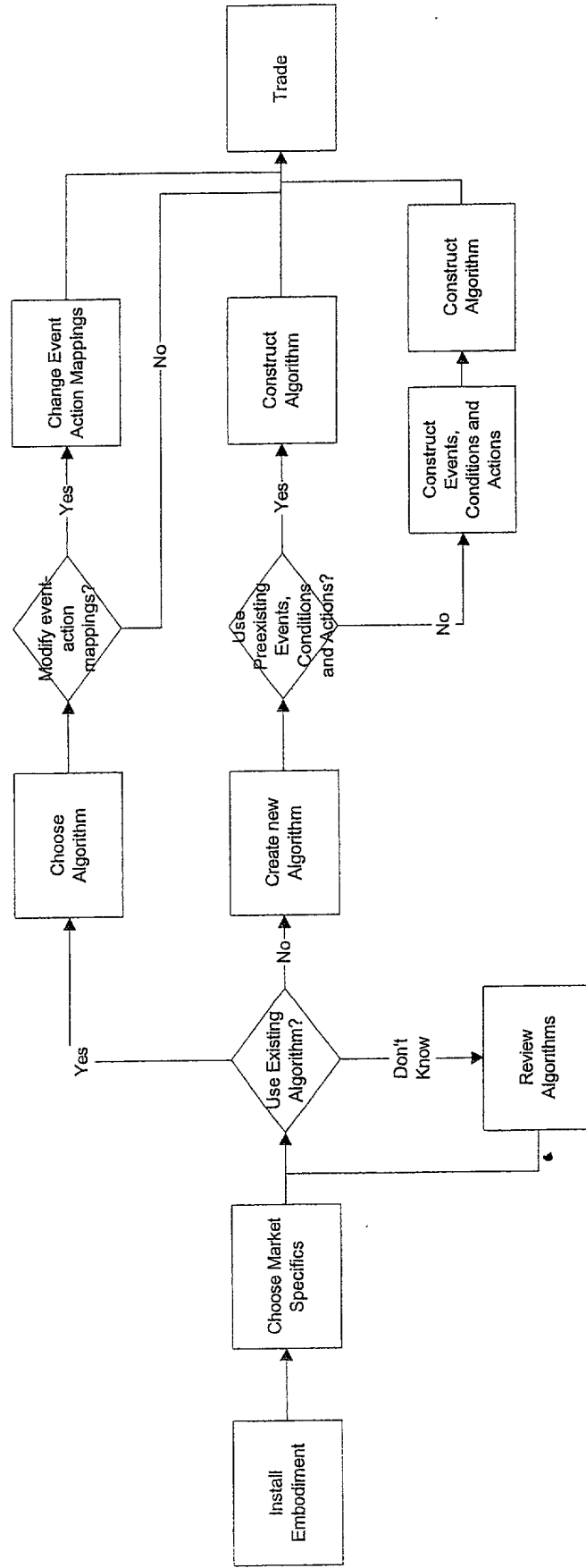


Figure 8

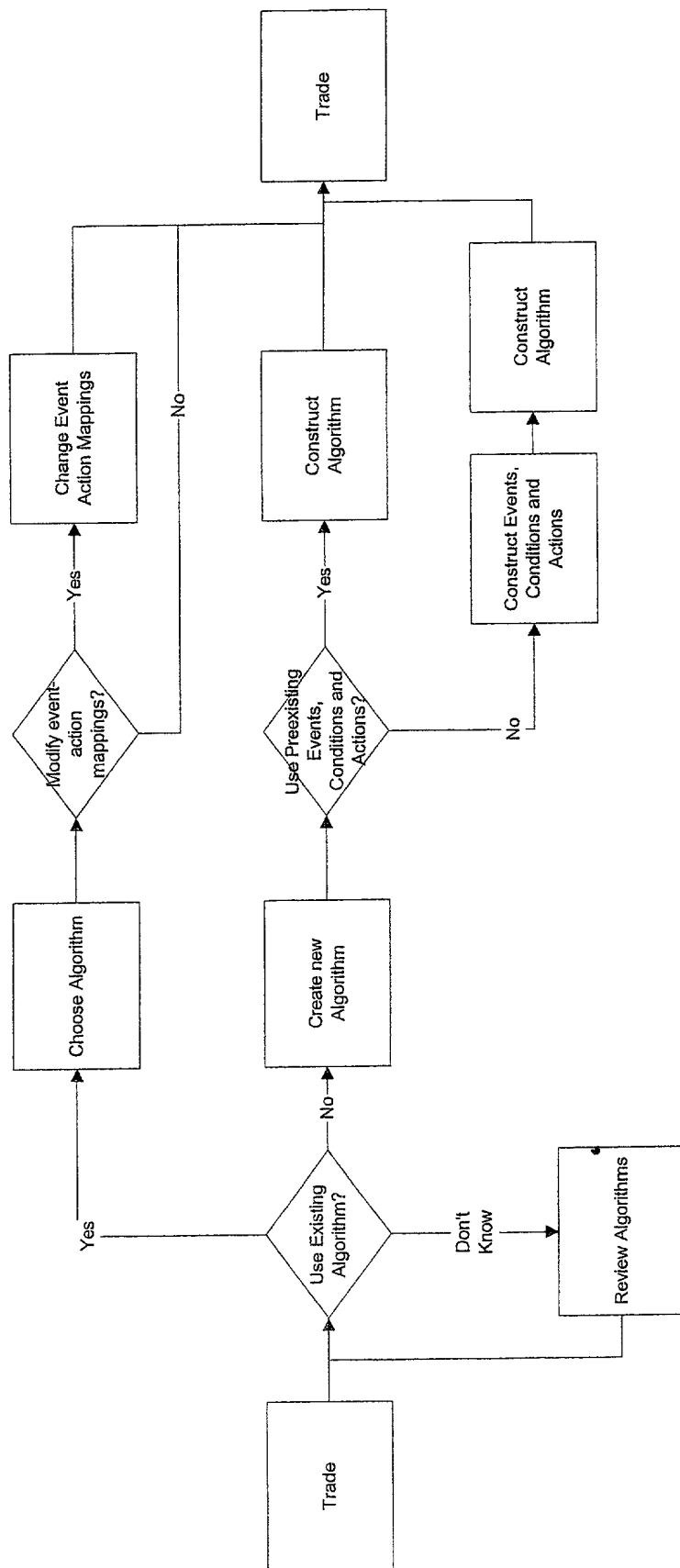


Figure 9

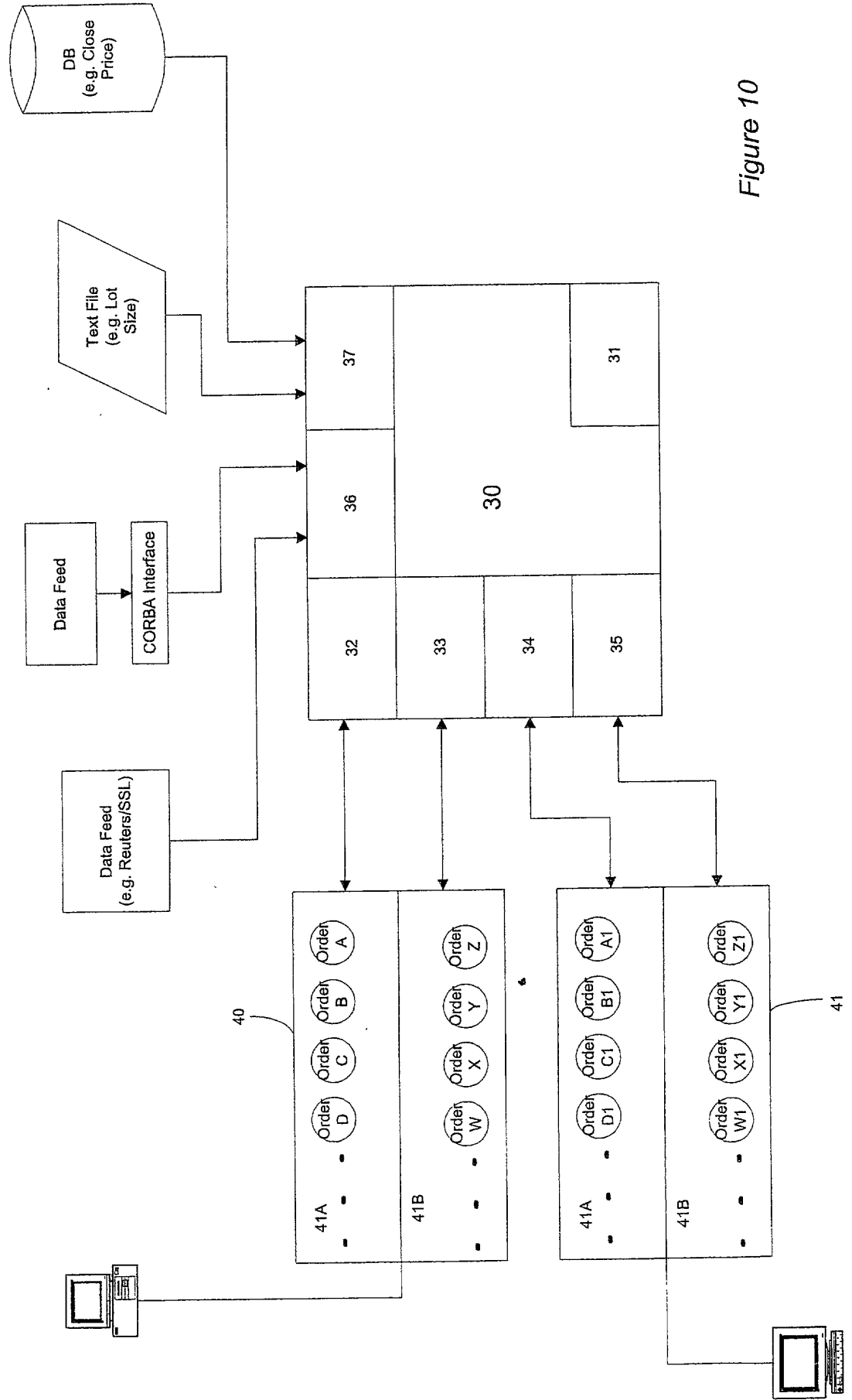


Figure 10

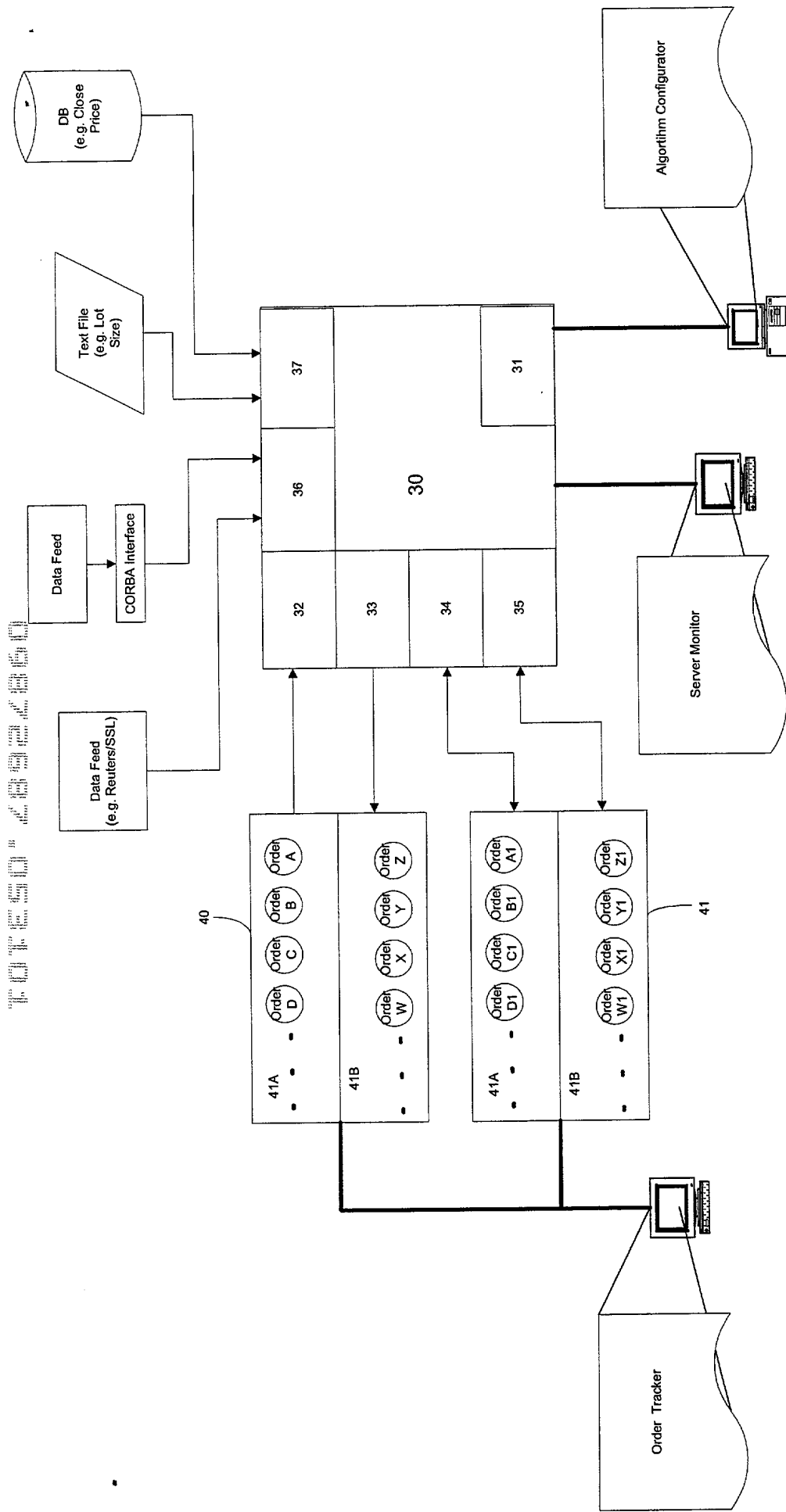


Figure 11A

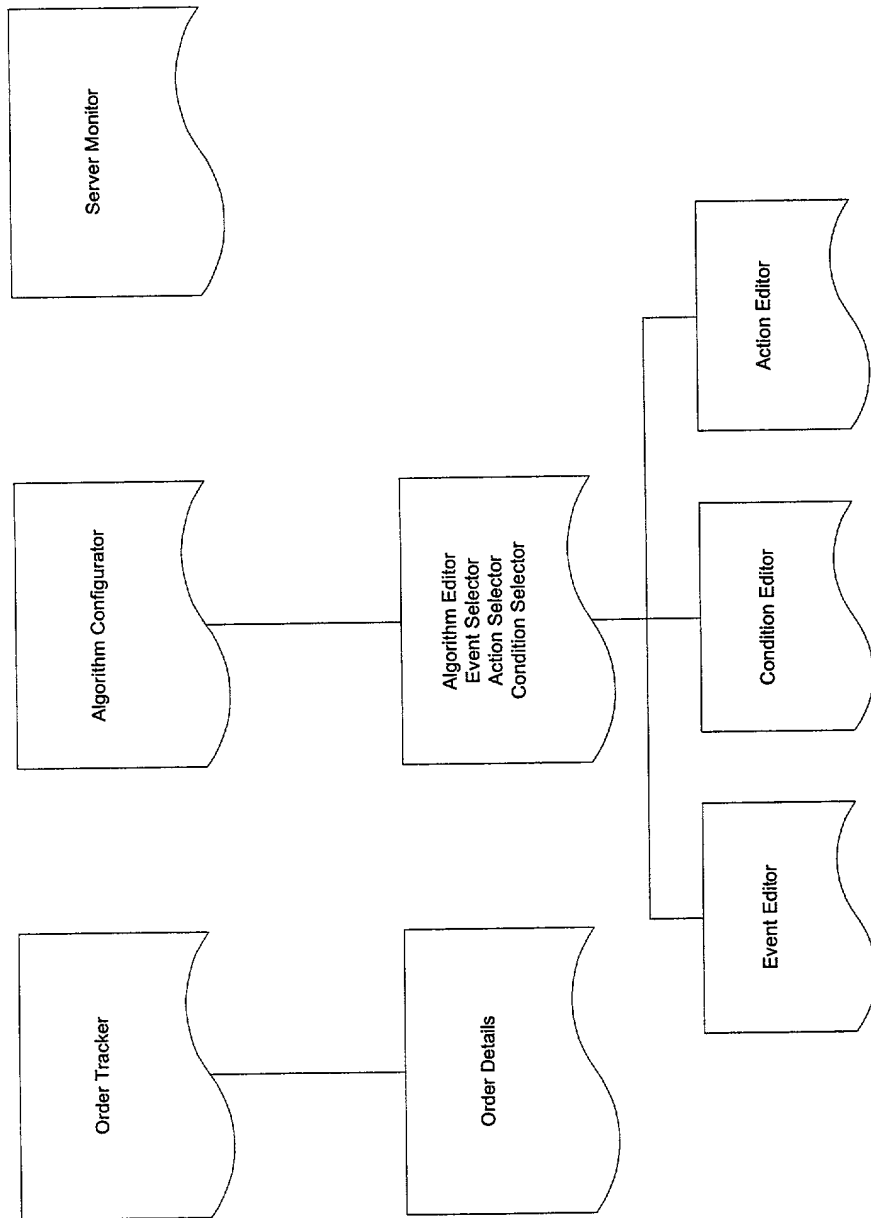


Figure 11B

FIG. 10-2002-0850

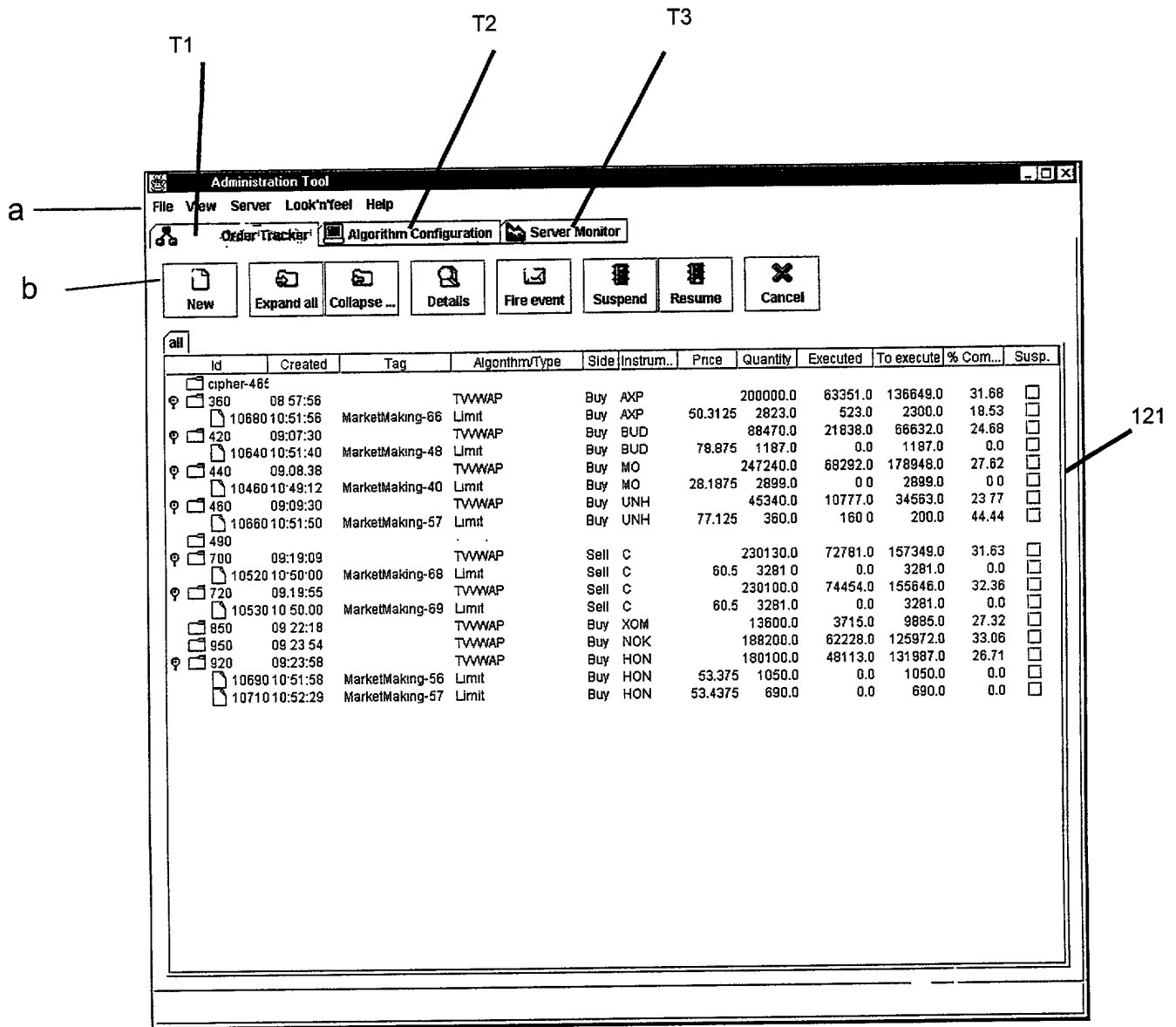


Figure 12

FOI b6 b7C b7D 4/23/2013 2:28:50

131

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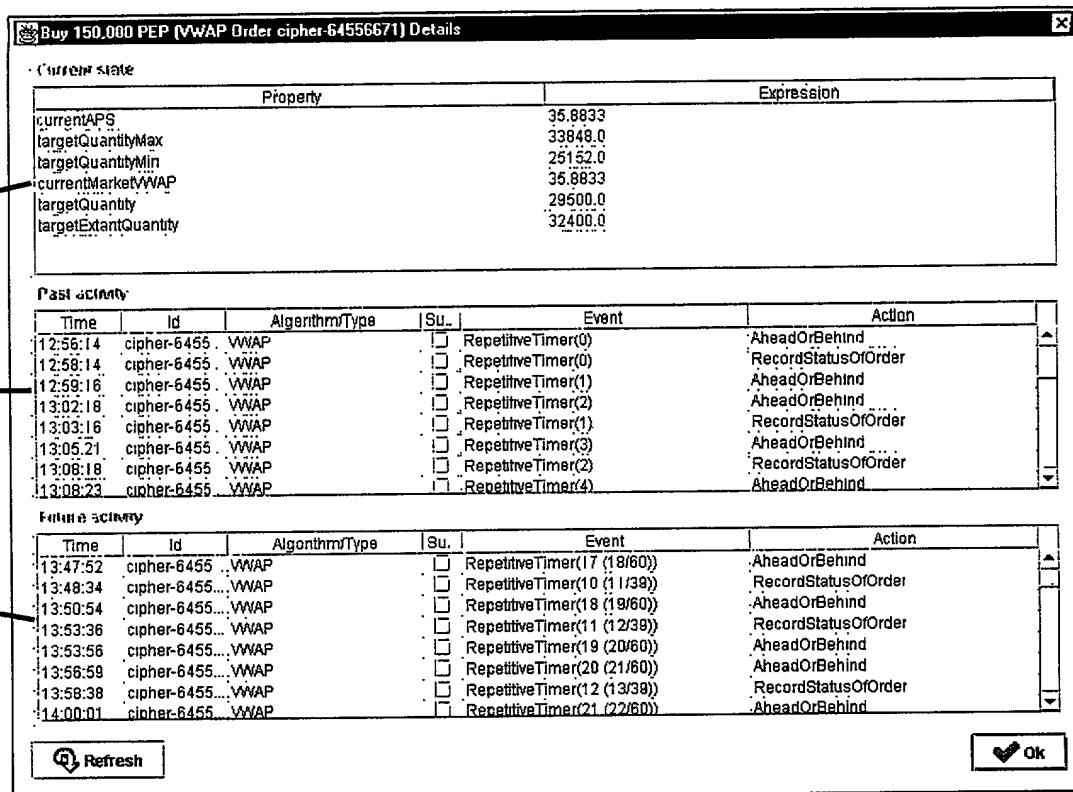


Figure 13

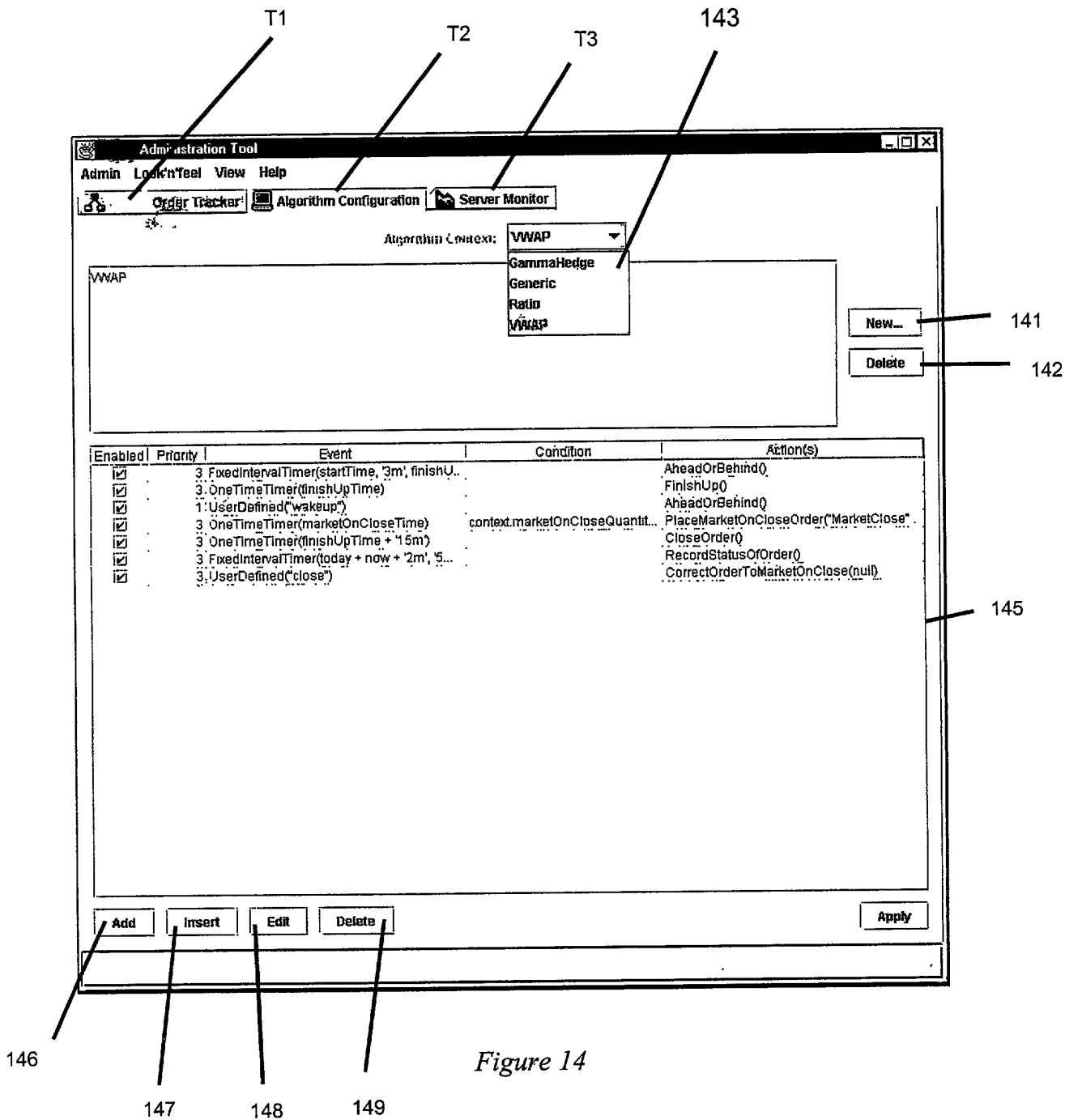


Figure 14

File View Server Look'n'Feel Help

Client Order Tracker Algorithm Configuration Server Monitor

Algorithm Context: TVWWAP

HullTVWWAP

HullVWAP

TVWWAP

TestTVWWAP

New ..

Delete

Enabled	Priority	Event	Condition	Action(s)
<input checked="" type="checkbox"/>	3	FixedIntervalTimer(30s; finishUp)		AheadOfBehind0
<input checked="" type="checkbox"/>	3	OneTimeTimer(finishUpTime)		FinishUp0
<input checked="" type="checkbox"/>	3	UserDefined("cancel")		CancelSubOrders0
<input checked="" type="checkbox"/>	3	UserDefined("correct")		CorrectOrderPrice("",";context.mai...
<input checked="" type="checkbox"/>	3	UserDefined("correctd")		CorrectOrderQuantity(C00,"")
<input checked="" type="checkbox"/>	3	UserDefined("correctm")		CorrectOrderToMarket("MM")
<input checked="" type="checkbox"/>	3	UserDefined("limit")		PlaceLimitOrder(context.maiIn.st...
<input checked="" type="checkbox"/>	3	UserDefined("wakeUp")		AheadOfBehind0
<input checked="" type="checkbox"/>	3	OneTimeTimer(m...	context.maiIn.closeQuart...	PlaceMarketOrder(context.corte...
<input checked="" type="checkbox"/>	3	OneTimeTimer(fin...		CloseOrder0
<input checked="" type="checkbox"/>	3	FixedIntervalTimer...		RecordStatusOrder0
<input checked="" type="checkbox"/>	3	UserDefined("clos...		FinishUp0
<input checked="" type="checkbox"/>	3	UserDefined("sum...		RecordOrderSummar0
<input checked="" type="checkbox"/>	3	Tick(mainIn.stund...	context.maiIn.Number <= 0 ..	AheadOfBehind0
<input checked="" type="checkbox"/>	2	Execution("")		AheadOfBehind0
<input checked="" type="checkbox"/>	3	UserDefined("market")		PlaceMarketOrder(context.maiIn...
<input checked="" type="checkbox"/>	3	UserDefined("self")		PlaceMarketOrder(context.maiIn...
<input checked="" type="checkbox"/>	3	UserDefined("exception")		ThrowException0

Add

Insert

Edit

Delete

Figure 15

